ELSEVIER

Journal of Economic Dynamics & Control
24 (2000) 1883–1886

JOURNAL OF
Economic
Dynamics
& Control

www.elsevier.nl/locate/econbase

Author index to volume 24 (2000)

Akdeniz, L., Risk and return in a dynamic general equilibrium model 1079
Alemdar, N.M., *see* Özyıldırım, S. 483
Aliprantis, C.D., Brown, D.J., Werner, J., Minimum-cost portfolio insurance 1703
Aloi, M., Dixon, H.D., Lloyd-Braga, T., Endogenous fluctuations in an open economy with increasing returns to scale 97
Arifovic, J., Gençay, R., Statistical properties of genetic learning in a model of exchange rate 981
Auerswald, P., Kauffman, S., Lobo, J., Shell, K., The production recipes approach to modeling technological innovation: An application to learning by doing 389

Babbs, S., Binomial valuation of lookback options 1499
Balvers, R.J., Mitchell, D.W., Efficient gradualism in intertemporal portfolios 21
Barnett, W.A., Serletis, A., Martingales, nonlinearity, and chaos 703
Barucci, E., Exponentially fading memory learning in forward-looking economic models 1027
Basak, S., A model of dynamic equilibrium asset pricing with heterogeneous beliefs and extraneous risk 63
Becker, R.G., *see* Rustem, B. 1591
Böhm, V., Kaas, L., Differential savings, factor shares, and endogenous growth cycles 965
Bielecki, T.R., Pliska, S.R., Sherris, M., Risk sensitive asset allocation 1145
Binder, M., Pesaran, M.H., Solution of finite-horizon multivariate linear rational expectations models and sparse linear systems 325
Bischi, G.I., Gardini, L., Kopel, M., Analysis of global bifurcations in a market share attraction model 855
Boyle, P.P., *see* Tan, K.S. 1747
Broadie, M., Detemple, J., Ghysels, E., Torrès, O., Nonparametric estimation of American options' exercise boundaries and call prices 1829
Brock, W.A., Whither nonlinear? 663
Brock, W.A., de Fontnouvelle, P., Expectational diversity in monetary economies 725
Brown, D.J., *see* Aliprantis, C.D. 1703

Chavas, J.-P., On information and market dynamics: The case of the U.S. beef market 833
Chiarella, C., Flaschel, P., High order disequilibrium growth dynamics: Theoretical aspects and numerical features 935
Christiano, L.J., Fisher, J.D., Algorithms for solving dynamic models with occasionally binding constraints 1179
Click, R.W., Seigniorage and conventional taxation with multiple exogenous shocks 1447
Cox, J.C., Leland, H.E., On dynamic investment strategies 1859
Cuoco, D., Liu, H., Optimal consumption of a divisible durable good 561
Cuthbertson, K., Hayes, S., Nitzsche, D., Are German money market rates well behaved? 347

0165-1889/00/$ - see front matter © 2000 Elsevier Science B.V. All rights reserved.

Darolles, S., Laurent, J.-P., Approximating payoffs and pricing formulas 1721
Dechert, W.D., Hommes, C.H., Complex nonlinear dynamics and computational methods 651
de Fontnouvelle, P., *see* Brock, W.A. 725
Detemple, J., *see* Broadie, M. 1829
de Vilder, R., *see* Pintus, P. 247
Dixon, H.D., *see* Aloi, M. 97

Ferris, M.C., Munson, T.S., Complementarity problems in GAMS and the PATH solver 165
Fisher, J.D., *see* Christiano, L.J. 1179
Flaschel, P., *see* Chiarella, C. 935
Foldes, L., Valuation and martingale properties of shadow prices: An exposition 1641
Forsyth, P.A., *see* Zvan, R. 1563

Gao, B., Huang, J.-z., Subrahmanyam, M., The valuation of American barrier options using the decomposition technique 1783
Gardini, L., *see* Bischi, G.I. 855
Gaunersdorfer, A., Endogenous fluctuations in a simple asset pricing model with heterogeneous agents 799
Gençay, R., *see* Arifovic, J. 981
Ghysels, E., *see* Broadie, M. 1829
Goeree, J.K., Hommes, C.H., Heterogeneous beliefs and the non-linear cobweb model 761
Goetz, R.U., Zilberman, D., The dynamics of spatial pollution: The case of phosphorus runoff from agricultural land 143

Hayes, S., *see* Cuthbertson, K. 347
Heinemann, M., Adaptive learning of rational expectations using neural networks 1007
Helmenstein, C., Yegorov, Y., The dynamics of migration in the presence of chains 307
Hommes, C.H., *see* Dechert, W.D. 651
Hommes, C.H., *see* Goeree, J.K. 761
Houba, H., Sneek, K., Várdy, F., Can negotiations prevent fish wars? 1265
Huang, J.-z., *see* Gao, B. 1783

Ihrig, J., Multinationals' response to repatriation restrictions 1345

Jensen, M.J., An alternative maximum likelihood estimator of long-memory processes using compactly supported wavelets 361
Judd, K.L., Kubler, F., Schmedders, K., Computing equilibria in infinite-horizon finance economies: The case of one asset 1047

Kaas, L., *see* Böhm, V. 965
Kanniainen, V., Empire building by corporate managers: The corporation as a savings instrument 127
Kauffman, S., *see* Auerswald, P. 389
Klein, P., Using the generalized Schur form to solve a multivariate linear rational expectations model 1405
Kopel, M., *see* Bischi, G.I. 855
Kruiniger, H., On the solution of the linear rational expectations model with multiple lags 535
Kubler, F., *see* Judd, K.L. 1047

Laurent, J.-P., *see* Darolles, S. 1721
LeBaron, B., Agent-based computational finance: Suggested readings and early research 679
Lefoll, J., *see* Perrakis, S. 1527
Leland, H.E., *see* Cox, J.C. 1859
Li, W., *see* Yuan, M. 1233
Liu, H., *see* Cuoco, D. 561
Lloyd-Braga, T., *see* Aloi, M. 97
Lobo, J., *see* Auerswald, P. 389

Ma, C., Uncertainty aversion and rationality in games of perfect information 451
Marty, W., *see* Rustem, B. 1591
Mitchell, D.W., *see* Balvers, R.J. 21
Mitchell, D.W., An analytic Riccati solution for two-target discrete-time control 615
Munk, C., Optimal consumption/investment policies with undiversifiable income risk and liquidity constraints 1315
Munson, T.S., *see* Ferris, M.C. 165

Nitzsche, D., *see* Cuthbertson, K. 347
Noe, T.H., Pi, L., Learning dynamics, genetic algorithms, and corporate takeovers 189

Özyıldırım, S., Alemdar, N.M., Learning the optimum as a Nash equilibrium 483

Perrakis, S., Lefoll, J., Option pricing and replication with transaction costs and dividends 1527
Pesaran, M.H., *see* Binder, M. 325
Pi, L., *see* Noe, T.H. 189
Pintus, P., Sands, D., de Vilder, R., On the transition from local regular to global irregular fluctuations 247
Pliska, S.R., *see* Bielecki, T.R. 1145
Potter, S.M., Nonlinear impulse response functions 1425

Russell, T., Zecevic, A., Indeterminate growth paths and stability 39
Rustem, B., Becker, R.G., Marty, W., Robust min–max portfolio strategies for rival forecast and risk scenarios 1591

Sah, R., Some results for the comparative statics of steady states of higher-order discrete dynamic systems 1481
Sands, D., *see* Pintus, P. 247
Sarkar, S., On the investment–uncertainty relationship in a real options model 219
Schmedders, K., *see* Judd, K.L. 1047
Sefton, J.A., A solution method for consumption decisions in a dynamic stochastic general equilibrium model 1097
Selby, M.J.P., Computational aspects of complex securities (*Guest editorial*) 1491
Semmler, W., Sieveking, M., Critical debt and debt dynamics 1121
Serletis, A., *see* Barnett, W.A. 703
Shell, K., *see* Auerswald, P. 389
Sherris, M., *see* Bielecki, T.R. 1145
Sieveking, M., *see* Semmler, W. 1121
Silvestre, J., Surplus analysis for overlapping generations 623
Sneek, K., *see* Houba, H. 1265
Subrahmanyam, M., *see* Gao, B. 1783

Tan, K.S., Boyle, P.P., Applications of randomized low discrepancy sequences to the valuation of complex securities 1747
Teplá, L., Optimal portfolio policies with borrowing and shortsale constraints 1623
Thompson, P., Learning from the experience of others: Parameter uncertainty and economic growth in a model of creative destruction 1285
Torrès, O., *see* Broadie, M. 1829
Tuinstra, J., A discrete and symmetric price adjustment process on the simplex 881

Vetzal, K.R., *see* Zvan, R. 1563
Várdy, F., *see* Houba, H. 1265
Vriend, N.J., An illustration of the essential difference between individual and social learning, and its consequences for computational analyses 1

Weder, M., Animal spirits, technology shocks and the business cycle 273
Werner, J., *see* Aliprantis, C.D. 1703
Wieland, V., Learning by doing and the value of optimal experimentation 501
Wirl, F., Optimal accumulation of pollution: Existence of limit cycles for the social optimum and the competitive equilibrium 297

Yegorov, Y., *see* Helmenstein, C. 307
Yokoo, M., Chaotic dynamics in a two-dimensional overlapping generations model 909
Yuan, M., Li, W., Dynamic employment and hours effects of government spending shocks 1233

Zecevic, A., *see* Russell, T. 39
Zhang, H.H., Explaining bond returns in heterogeneous agent models: The importance of higher-order moments 1381
Zhang, J., Public services, increasing returns, and equilibrium dynamics 227
Zilberman, D., *see* Goetz, R.U. 143
Zvan, R., Vetzal, K.R., Forsyth, P.A., PDE methods for pricing barrier options 1563